



Georges Prat

georges.prat@parisnanterre.fr

Tel. 0140975968

Axe de recherche

Macroéconomie internationale, finance, matières premières et économétrie financière

Thème(s)

Anticipations, incertitude et prix des actifs financiers;
Formation des anticipations de prix; Primes de risque;
Cliométrie des salaires et du chômage

HAL: [Lien](#)

Publications

HAL: [Lien](#)

2024 - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, 140, pp.107930. (10.1016/j.eneco.2024.107930). (hal-04873466)
<https://hal.science/hal-04873466v1>

2024 - Georges Prat, Remzi Uctum. Risk premium, price of risk and expected volatility in the oil market: Evidence from survey data. *Energy Economics*, 2024, pp.107930. (<https://doi.org/10.1016/j.eneco.2024.107930>). (hal-04738519)
<https://hal.science/hal-04738519v1>

2024 - Georges Prat, David Le Bris. Term Structure of Equity Risk Premia in Rough Terrain: 150 Years of the French Stock Market. *Quarterly Review of Economics and Finance*, 2024. (hal-04618694)
<https://hal.science/hal-04618694v1>

2023 - Georges Prat, Jean-François Boulier, Catherine d'Hont, Fredj Jawadi, Philippe Rozin, et al.. How Do Investor's Expectations and Emotions Drive Financial Asset Prices in Times Crises and Uncertainty: The Analysis of Experts' Opinion. *Bankers Markets & Investors : an academic & professional review*, 2023, 4 (175), pp.3-12. (hal-04351228)
<https://hal.science/hal-04351228v1>

2021 - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Jun 2021, Paris, France. (hal-03318785)
<https://hal.science/hal-03318785v1>

2021 - Georges Prat, Remzi Uctum. Modeling ex-ante risk premia in the oil market. 2021. (hal-03508699)
<https://hal.science/hal-03508699v1>

2021 - Remzi Uctum, Georges Prat. Modeling ex-ante risk premia in the oil market. 5th International Workshop on Financial Markets and Nonlinear Dynamics (FMND), 2021, Paris, Unknown Region. (hal-03513121)

<https://hal.science/hal-03513121v1>

2021 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. Journal of Economic Behavior and Organization, 2021, 182, pp.421-436. (10.1016/j.jebo.2019.09.006). (hal-03319099)
<https://hal.science/hal-03319099v1>

2019 - Michel-Pierre Chélini, Georges Prat. Understanding the Long Run Dynamics of French Unemployment and Wages. International Journal of Applied Economics, 2019, 16(2), (16(2)), pp.1-35. (hal-04400810)
<https://univ-artois.hal.science/hal-04400810v1>

2019 - Georges Prat, Michel-Pierre Chélini. Understanding the Long Run Dynamics of French Unemployment and Wages. International Journal of Applied Economics, 2019, 16, pp.1-35. (hal-04337721)
<https://hal.science/hal-04337721v1>

2019 - Georges Prat, David Le Bris. Equity Risk Premium and Time Horizon: what do the French secular data say ?. 2019. (hal-04141877)
<https://hal.science/hal-04141877v1>

2018 - Michel-Pierre Chélini, Georges Prat. Understanding the long run dynamics of French unemployment and wages. 2018. (hal-04141707)
<https://hal.science/hal-04141707v1>

2018 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? An anchoring approach. Applied Economics, 2018, 50, pp.6458-6480. (hal-01697181)
<https://hal.science/hal-01697181v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two horizons framework. 2018. (hal-04141774)
<https://hal.science/hal-04141774v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 35th International Symposium on Money, Banking and Finance (GDRE) , 2018, Aix-en-Provence, France. (hal-01828854)
<https://hal.science/hal-01828854v1>

2018 - Georges Prat, Remzi Uctum. Term structure of interest rates: modelling the risk premium using a two-horizons framework. 5th International Symposium on Computational Economics and Finance (ISCEF), 2018, Paris, France. (hal-01828843)
<https://hal.science/hal-01828843v1>

2017 - Remzi Uctum, Patricia Renou-Maissant, Georges Prat, Sylvie Lecarpentier-Moyal. Persistence of announcement effects on the intraday volatility of stock returns: Evidence from individual data. Review of Financial Economics, 2017, 35, pp.43-56. (10.1016/j.rfe.2017.03.001). (halshs-02080313)
<https://shs.hal.science/halshs-02080313v1>

2017 - Fredj Jawadi, Georges Prat. Equity prices and fundamentals: a DDM-APT mixed approach. Review of Quantitative Finance and Accounting, 2017, 49, pp.661-695. (10.1007/s11156-016-0604-y). (hal-01549758)
<https://hal.science/hal-01549758v1>

2017 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 3d International Workshop on Financial Markets and Nonlinear Dynamics (FMND) ,

2017, Paris, Unknown Region. (hal-01589223)
<https://hal.science/hal-01589223v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Unknown Region. (hal-01638219)
<https://hal.science/hal-01638219v1>

2016 - Georges Prat. Rueff, Allais et le chômage d'équilibre. Revue d'économie politique, 2016. (hal-01386036)
<https://hal.parisnanterre.fr/hal-01386036v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 2016. (hal-04141591)
<https://hal.science/hal-04141591v1>

2016 - Georges Prat, Remzi Uctum. Convergence of wages and their macroeconomic determinants in the Euro area. 1st Wage - ILO workshop , 2016, Geneva, Switzerland. (hal-01411651)
<https://hal.parisnanterre.fr/hal-01411651v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 33d International Symposium on Money, Banking and Finance (GDRE) , 2016, Clermont-Ferrand, France. (hal-01411824)
<https://hal.parisnanterre.fr/hal-01411824v1>

2016 - Michel-Pierre Chélini, Georges Prat. Cliométrie du chômage et des salaires en France. Revue Française d'Economie, 2016, 31, pp.147 - 213. (hal-01549760)
<https://hal.science/hal-01549760v1>

2016 - Georges Prat, Remzi Uctum. Do markets learn to rationally expect US interest rates? Evidence from survey data. 33d International Symposium on Money, Banking and Finance (GDRE) , 2016, Clermont-Ferrand, Unknown Region. (hal-01638220)
<https://hal.science/hal-01638220v1>

2015 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. Applied Economics, 2015, 47 (34-35), pp.3673 - 3695. (10.1080/00036846.2015.1021460). (hal-01385957)
<https://hal.parisnanterre.fr/hal-01385957v1>

2015 - Fredj Jawadi, Georges Prat. Equity Prices and Fundamentals: a DDM-APT Mixed Approach. 2015. (hal-04141411)
<https://hal.science/hal-04141411v1>

2015 - Georges Prat. Rueff, Allais, et le chômage d'équilibre. 2015. (hal-04141388)
<https://hal.science/hal-04141388v1>

2014 - Georges Prat, Remzi Uctum, Sylvie Lecarpentier-Moyal, Patricia Renou-Maissant. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 21st Forecasting Financial Markets Conference , 2014, Marseille, Unknown Region. (hal-01638222)
<https://hal.science/hal-01638222v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. 2014. (hal-04141348)
<https://hal.science/hal-04141348v1>

2014 - Georges Prat. Rueff et l'analyse du chômage : Quels héritages?. 2014. (hal-04141368)

<https://hal.science/hal-04141368v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 12th INFINITI Conference on International Finance, 2014, Prato, Italy. (hal-01411784)
<https://hal.parisnanterre.fr/hal-01411784v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 31èmes Journées Internationales d'Economie Monétaire, Bancaire et Financière (GDRE Monnaie, Banque, Finance) , 2014, Lyon, France. (hal-01411785)
<https://hal.parisnanterre.fr/hal-01411785v1>

2014 - Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 21st Forecasting Financial Markets Conference , 2014, Marseille, France. (hal-01411783)
<https://hal.parisnanterre.fr/hal-01411783v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time-varying heterogeneity approach using survey data. 3d International Symposium in Computational Economics and Finance (ISCEF) , 2014, Paris, Unknown Region. (hal-01638223)
<https://hal.science/hal-01638223v1>

2014 - Georges Prat, Remzi Uctum. Expectation formation in the foreign exchange market: a time varying heterogeneity approach using survey data. 12th INFINITI Conference on International Finance , 2014, Prato (Italy), Unknown Region. (hal-01638224)
<https://hal.science/hal-01638224v1>

2013 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent ex-ante risk premium in the foreign exchange market: evidence from survey data. Journal of International Financial Markets, Institutions and Money, 2013, 23, pp.33 - 54. (hal-01385855)
<https://hal.parisnanterre.fr/hal-01385855v1>

2013 - Georges Prat. Equity risk premia and time horizon : what do US secular data say?. Economic Modelling, 2013, 34, pp.76 - 88. (hal-01385867)
<https://hal.parisnanterre.fr/hal-01385867v1>

2013 - Sylvie Lecarpentier-Moyal, Georges Prat, Patricia Renou-Maissant, Remzi Uctum. Persistence of announcement effects on the intraday volatility of stock returns: evidence from individual data. 2013. (hal-04141172)
<https://hal.science/hal-04141172v1>

2013 - Michel-Pierre Chélini, Georges Prat. Cliométrie du modèle WS-PS en France. 2013. (hal-04141200)
<https://hal.science/hal-04141200v1>

2012 - Jean-Jacques Durand, Georges Prat. Fisher, Macaulay et Allais face au "paradoxe de Gibson". Recherches Economiques de Louvain - Louvain economic review, 2012, 78 (2), pp.75-105. (halshs-00712652)
<https://shs.hal.science/halshs-00712652v1>

2012 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent ex-ante risk premium in the foreign exchange market: evidence from survey data. XXXVII Simposio de la Asociación Española de Economía (SEAE 2012) , 2012, Vigo Spain. (hal-01411732)
<https://hal.parisnanterre.fr/hal-01411732v1>

- 2012 - Fredj Jawadi, Georges Prat. Arbitrage Costs and Nonlinear Stock Price Adjustment in the G7 Countries. Applied Economics, 2012, 44, pp.1561 - 1582. (hal-01385801)
<https://hal.parisnanterre.fr/hal-01385801v1>
- 2012 - Georges Prat, Remzi Uctum. Modeling the horizon-dependent risk premium in the forex market: evidence from survey data. 2012. (hal-04141062)
<https://hal.science/hal-04141062v1>
- 2011 - Jean-Jacques Durand, Georges Prat. Fisher, Macaulay et Allais face au paradoxe de Gibson. 28èmes journées internationales d'Economie Monétaire et Bancaire, Jun 2011, Reading, Royaume-Uni. (halshs-00632122)
<https://shs.hal.science/halshs-00632122v1>
- 2011 - Fredj Jawadi, Georges Prat. Arbitrage Costs and Nonlinear Adjustment in the G7 Stock Markets. Applied Economics, 2011, pp.1. (10.1080/00036846.2010.543085). (hal-00677631)
<https://hal.science/hal-00677631v1>
- 2011 - Michel-Pierre Chélini, Georges Prat. Cliométrie du chômage et des salaires en France, 1950-2008. 2011. (hal-04140954)
<https://hal.science/hal-04140954v1>
- 2010 - Georges Prat. Equity Risk Premium and Time Horizon : What do the U.S. Secular Data Say ?. 2010. (hal-04140905)
<https://hal.science/hal-04140905v1>
- 2009 - Alain Abou, Georges Prat. The dynamics of U.S. equity risk premia: lessons from professionals'view. 2009. (hal-04140869)
<https://hal.science/hal-04140869v1>
- 2009 - Fredj Jawadi, Georges Prat. Nonlinear Stock Price Adjustment in the G7 Countries. 2009. (hal-04140874)
<https://hal.science/hal-04140874v1>
- 2009 - Georges Prat, Remzi Uctum. Modelling oil price expectations: evidence from survey data. 2009. (hal-04140866)
<https://hal.science/hal-04140866v1>
- 2009 - Jean-Jacques Durand, Georges Prat. Fisher, Macaulay et Allais face au "Paradoxe de Gibson". 2009. (hal-04140872)
<https://hal.science/hal-04140872v1>
- 2008 - Georges Prat, Remzi Uctum. The dynamics of ex-ante risk premia in the foreign exchange market: Evidence from the yen/usd exchange rate Using survey data. 2008. (hal-04140761)
<https://hal.science/hal-04140761v1>
- 2007 - Georges Prat, Fredj Jawadi. Nonlinear stock prices adjustment in the G7 countries. 2007. (halshs-00172896)
<https://shs.hal.science/halshs-00172896v1>
- 2007 - Georges Prat, Remzi Uctum. Switching Between Expectation Processes in the Foreign Exchange Market: A Probabilistic Approach Using Survey Data. Review of International Economics, 2007, 15 (4), pp.700-719. (halshs-00081586)
<https://shs.hal.science/halshs-00081586v1>
- 2007 - Georges Prat, Remzi Uctum. The dynamics of ex-ante risk premia in the foreign exchange

market: evidence from the yen/usd exchange rate using survey data. Global Finance Conference, Jun 2007, Dublin, Ireland. (halshs-00173109)
<https://shs.hal.science/halshs-00173109v1>

2007 - Georges Prat. Les comportements boursiers sont-ils eulériens?. Revue Economique, 2007, 58 (2), pp.427-53. (halshs-00172709)
<https://shs.hal.science/halshs-00172709v1>

2007 - Georges Prat, Remzi Uctum. Anticipations, prime de risque et structure par terme des taux d'intérêt: une analyse des comportements d'experts. 2007. (halshs-00173105)
<https://shs.hal.science/halshs-00173105v1>

2006 - Georges Prat, Remzi Uctum. Anticipations, prime de risque et structure par terme des taux d'intérêt : une analyse des comportements d'experts. 2006. (hal-04138546)
<https://hal.science/hal-04138546v1>

2006 - Georges Prat, Remzi Uctum. Economically rational expectations theory: evidence from the WTI oil price survey data. 2006. (halshs-00173113)
<https://shs.hal.science/halshs-00173113v1>

1998 - Georges Prat, Remzi Uctum. How are oil price expectations formed ? Evidence from survey data. Colloque "Dynamique des prix et des marchés de matières premières : analyse et prévisions" , 1998, Grenoble, Unknown Region. (hal-01638214)
<https://hal.science/hal-01638214v1>

1998 - Georges Prat, Remzi Uctum. Does the expectation generating process change over time ? A probabilistic choice approach applied to the foreign exchange market. XVèmes Journées Internationales d'Economie Monétaire et Bancaire , 1998, Toulouse, Unknown Region. (hal-01638213)
<https://hal.science/hal-01638213v1>

1996 - Georges Prat, Remzi Uctum. FF/\$ exchange rate expectations formation : do the expectational processes change over time ?. 3d International Forecasting Financial Markets Conference , 1996, London, Unknown Region. (hal-01638204)
<https://hal.science/hal-01638204v1>

1996 - Georges Prat, Remzi Uctum. Changements dans les processus anticipatifs : quelle approche économétrique ?. XLVème Congrès de l'AFSE , 1996, Paris, Région indéterminée. (hal-01638203)
<https://hal.science/hal-01638203v1>

1995 - Georges Prat, Remzi Uctum. Analysis of the endogenous changes in the expectational processes : the case of exchange rate expectations. Workshop "La formation des anticipations économiques" , 1995, Paris, Unknown Region. (hal-01638206)
<https://hal.science/hal-01638206v1>

1995 - Georges Prat, Remzi Uctum. Formation des anticipations de change FF/\$: analyse de l'hypothèse de changements dans les processus au cours du temps. 17ème Congrès Annuel de l'AFFI , 1995, Paris, Région indéterminée. (hal-01638205)
<https://hal.science/hal-01638205v1>

1994 - Georges Prat, Remzi Uctum. Formation des anticipations de change : l'hypothèse d'un processus mixte. 16ème Congrès annuel de l'AFFI , 1994, Paris, Région indéterminée. (hal-01638207)
<https://hal.science/hal-01638207v1>

1986 - Alain Abou, Georges Prat. Ex-ante risk premia in the US stock market: analysing experts' behaviour at the individual level. 1986. (halshs-00172883)
<https://shs.hal.science/halshs-00172883v1>